

Substitute for form 1449A/PTO				<b>Complete if known</b>	
<b>INFORMATION DISCLOSURE STATEMENT BY APPLICANT</b>				Application Number	09/736,070 (Conf. No. 7720)
				Filing Date	December 13, 2000
				First Named Inventor	George C. Crane
				Art Unit	3691
				Examiner Name	Daniel Kesack
Sheet	1	of	3	Attorney Docket Number	000774-0002-101

<b>U.S. PATENT DOCUMENTS</b>					
Examiner initials*	Cite No. <sup>1</sup>	Document Number	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Documents	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear
		Number – Kind Code <sup>2</sup> (if known)			

<b>FOREIGN PATENT DOCUMENTS</b>					
Examiner initials*	Cite No. <sup>1</sup>	Foreign Patent Document	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Documents	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear
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<b>NON PATENT LITERATURE DOCUMENTS</b>					
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		Bacon, C., <u>Practical portfolio performance measurement and attribution</u> , p. 80 (2004)			
		Bass, T., <u>The Predictors: How a Band of Maverick Physicists Used Chaos Theory to Trade Their Way to a Fortune on Wall Street</u> , pp. 205-08 (1999)			
		Bauer, R.J., Jr., <u>Genetic Algorithms and Investment Strategies</u> , pp. 42-45 (1994)			
		Casti, J.L., <u>COMPLEXification: Explaining a Paradoxical World Through the Science of Surprise</u> , pp. 252-59 (1995)			
		Chorafas, D.N., <u>Managing Derivatives Risk: Establishing Internal Systems and Controls</u> , pp. 341-44 (1995)			
		Cunningham, L.A., <u>How to Think Like Benjamin Graham and Invest Like Warren Buffett</u> , pp. 33-49 (2001)			
		Deboeck, G.J., ed., <u>Trading on the Edge: Neural, Genetic and Fuzzy Systems for Chaotic Financial Markets</u> , pp. 274-79, 353-61 (1994)			
		Egash, R., <u>African Fractals: Modern Computing and Indigenous Design</u> , pp. 12-13, 208-09 (1999)			

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		Gale Reference Team, "Biography - Mandelbrot, Benoit B. (1924-)," <u>Contemporary Authors</u> (Thomson Gale, 2004)	
		Gleick, J., <u>CHAOS: Making a New Science</u> , pp. 308-09 (1987)	
		Hurst, H.E., <u>The Nile: a general account of the river and the utilization of its waters</u> , pp. 281-300 (1952; revised ed. 1957)	
		Lavinio, S., <u>The Hedge Fund Handbook: A Definitive Guide for Analyzing and Evaluating Alternative Investments</u> , pp. 179-81 (2000)	
		Mandelbrot, B., "Do you See Pattern Here?," <u>Wired</u> , pp. 89-90 (August 2004)	
		Mandelbrot, B.B., "A Multifractal Walk Down Wall Street," <u>Scientific American</u> , vol. 280, no. 2, pp. 70-73 (February 1999)	
		Mandelbrot, B.B., et al., <u>The (Mis) Behavior of Markets: A Fractal View of Risk, Ruin And Reward</u> , pp. 173-95 (2004)	
		May, C.T., <u>Nonlinear Pricing: Theory &amp; Applications</u> , pp. 119-21, 149-72 (1999)	
		Murphy, J.E., Jr., <u>Stock Market Probability</u> , pp. 105-09 (1994)	
		Nelson, Edward, <u>Dynamical Theories of Brownian Motion</u> (Princeton University Press, 1967, second edition, August 2001, Posted on the World Wide Web at <a href="http://www.math.princeton.edu/~nelson/books.html">http://www.math.princeton.edu/~nelson/books.html</a> )	
		Panini, R., "From Nile to NYSE," <u>Technical Analysis of Stocks and Commodities</u> , vol. 25, no. 2, pp. 44-48 (February 2007)	
		Panini, R., "Trading Systems and Fractals," <u>Technical Analysis of Stocks and Commodities</u> , vol. 25, no. 3, pp. 36-38, 40, 42 (March 2007)	
		Peitgen, H.-O., "The Causality Principle, Deterministic Laws and Chaos," in Holte, J. , ed., <u>CHAOS: The New Science</u> , pp. 35-43 (1993)	
		Peters, E.E., <u>Chaos and Order in the Capital Markets: A New View of Cycles, Prices and Market Volatility</u> , pp. v, 27-38, 107-21 (1999)	
		Tvede, L., <u>Business Cycles: From John Law to the Internet Crash</u> , pp. 179-203 (2001)	
		Tvede, L., <u>The Psychology of Finance</u> , pp. 254-55 (1999)	

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